

STATE OF MISSOURI
COMBINING STATEMENT OF CHANGES IN FIDUCIARY NET ASSETS
PENSION (AND OTHER EMPLOYEE BENEFIT) TRUST FUNDS
For the Fiscal Year Ended June 30, 2010
(In Thousands of Dollars)

	Missouri State Employees' Retirement System		Missouri Department of Transportation and Highway Patrol Employees' Retirement System	Missouri Consolidated Health Care Plan State Retiree Welfare Benefit Trust	Deferred Compensation		Totals
	Missouri State Employees' Plan	Judicial Plan			401 (a) Plan	457 Plan	June 30, 2010
Additions:							
Contributions:							
Employer	\$ 251,226	\$ 27,029	\$ 124,053	\$ 82,720	\$ 10,690	\$ ---	\$ 495,718
Plan Member	3,577	---	---	50,658	---	58,493	112,728
Other	10	---	424	---	28,089	317	28,840
Total Contributions	<u>254,813</u>	<u>27,029</u>	<u>124,477</u>	<u>133,378</u>	<u>38,779</u>	<u>58,810</u>	<u>637,286</u>
Investment Earnings:							
Increase (Decrease) in							
Appreciation of Assets	877,591	10,114	163,585	---	13,343	77,703	1,142,336
Interest and Dividends	69,573	802	20,810	3,421	5,327	---	99,933
Securities Lending							
Income	1,545	18	169	---	---	---	1,732
Total Investment							
Earnings	<u>948,709</u>	<u>10,934</u>	<u>184,564</u>	<u>3,421</u>	<u>18,670</u>	<u>77,703</u>	<u>1,244,001</u>
Less Investment Expenses:							
Investment Activity							
Expense	(88,456)	(1,019)	(18,067)	---	---	---	(107,542)
Securities Lending							
Expense	(355)	(4)	(191)	---	---	---	(550)
Total Investment							
Expense	<u>(88,811)</u>	<u>(1,023)</u>	<u>(18,258)</u>	<u>---</u>	<u>---</u>	<u>---</u>	<u>(108,092)</u>
Net Investment							
Earnings	<u>859,898</u>	<u>9,911</u>	<u>166,306</u>	<u>3,421</u>	<u>18,670</u>	<u>77,703</u>	<u>1,135,909</u>
Cost Reimbursement/ Miscellaneous	640	7	33	---	---	---	680
Total Additions	<u>1,115,351</u>	<u>36,947</u>	<u>290,816</u>	<u>136,799</u>	<u>57,449</u>	<u>136,513</u>	<u>1,773,875</u>
Deductions:							
Benefits	543,284	24,231	196,721	104,628	21,623	---	890,487
Administrative Expenses	6,858	79	2,394	7,628	629	1,131	18,719
Program Distributions	---	---	---	---	---	62,071	62,071
Service Transfer							
Payments	463	---	---	---	---	---	463
Depreciation/Amortization	210	2	118	---	---	---	330
Total Deductions	<u>550,815</u>	<u>24,312</u>	<u>199,233</u>	<u>112,256</u>	<u>22,252</u>	<u>63,202</u>	<u>972,070</u>
Change in Net Assets	564,536	12,635	91,583	24,543	35,197	73,311	801,805
Net Assets Held in Trust for Benefits							
Beginning of Year	<u>6,163,087</u>	<u>65,919</u>	<u>1,221,134</u>	<u>48,652</u>	<u>307,101</u>	<u>950,644</u>	<u>8,756,537</u>
End of Year	<u>\$ 6,727,623</u>	<u>\$ 78,554</u>	<u>\$ 1,312,717</u>	<u>\$ 73,195</u>	<u>\$ 342,298</u>	<u>\$ 1,023,955</u>	<u>\$ 9,558,342</u>